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THE REDUCTION OF THE SOLUTION OF A GAME
OF PURSUIT FOR SURVIVAL PAYOFF TO THE
SOLUTION OF A COUCHY PROBLEM FOR A FIRST
ORDER PARTIAL DIFFERENTIAL EQUATION

by
L. A. Petrosyan

Doklady Akademii Nauk Armyanskoi SSR; 40, No. 4, 193-196 (1965)

Translated from the Russian by W. Urusky

June 1966

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**Translation Branch
Redstone Scientific Information Center
Research and Development Directorate
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Redstone Arsenal, Alabama 35809**

Assuming that $T = [0, \infty)$. Let's examine the vector-functions set

$$\left\{ \varphi(x_1, x_2, x_3, x_4, t) = [\varphi_1(x_1, x_2, x_3, x_4, t), \varphi_2(x_1, x_2, x_3, x_4, t)] \right\},$$

given for $R^4 \times T$ with values in R^2 , and the vector-functions set

$$\left\{ \psi(x_1, x_2, x_3, x_4, t) = [\psi_1(x_1, x_2, x_3, x_4, t), \psi_2(x_1, x_2, x_3, x_4, t)] \right\},$$

given for $R^4 \times T$ with values in R^2 , satisfying the following conditions:

1. For any $\psi \in \{\psi\}$ and $\varphi \in \{\varphi\}$ system of equations

$$\begin{aligned} \dot{x}_1 &= \varphi_1(x_1, x_2, x_3, x_4, t), \\ \dot{x}_2 &= \varphi_2(x_1, x_2, x_3, x_4, t), \\ \dot{x}_3 &= \psi_1(x_1, x_2, x_3, x_4, t), \\ \dot{x}_4 &= \psi_2(x_1, x_2, x_3, x_4, t) \end{aligned} \tag{1}$$

has a unique solution at any initial conditions

$$\xi = (\xi_1, \xi_2) \text{ and } \eta = (\eta_1, \eta_2).$$

$$2. \varphi_1^2(x_1, x_2, x_3, x_4, t) + \varphi_2^2(x_1, x_2, x_3, x_4, t) = u^2(x_1, x_2)$$

$$\psi_1^2(x_1, x_2, x_3, x_4, t) + \psi_2^2(x_1, x_2, x_3, x_4, t) = u^2(x_3, x_4),$$

where $u(x_1, x_2)$ and $u(x_3, x_4)$ are certain given strictly positive functions. Sets $\{\psi\}$ and $\{\varphi\}$, satisfying 1-2, we will designate as E and Π correspondingly.

For any ξ, η we will determine the differential game for survival in a normal form, which we will designate conditionally as $G(\xi, \eta)$.

Game $G(\xi, \eta)$ represents an antagonistic game of two faces \bar{P} and \bar{E} . The vector-function sets Π and E represent sets of strategies of games \bar{P} and \bar{E} .

Each situation (φ, ψ) under the initial conditions ξ, η unambiguously corresponds to a specific solution of Equations (1), called the game party, which we will designate as $x(t)$.

In R^4 is given a certain 3-dimensional manifold M

$$x_1(t_1, t_2, t_3), x_2(t_1, t_2, t_3), x_3(t_1, t_2, t_3), x_4(t_1, t_2, t_3).$$

It is assigned a specific, sufficiently smooth, real function $b(x)$ limited from below.

The function of winning in each situation (φ, ψ) is determined as follows: let $x(t)$ be the party in situation (φ, ψ) and let

$$t_0 = \inf \{t : x(t) \in M\} \text{ and } t_0 < \infty,$$

then $K(\xi, \eta, \varphi, \psi) = b(x(t_0))$. If there is no point t , namely $x(t) \in M$ in the situation (φ, ψ) , then

$$K(\xi, \eta, \varphi, \psi) = \alpha, \text{ where } \alpha < \inf_{x \in M} b(x).$$

Scarf¹ first investigated this type of game without limiting the games to two strategies per set.

Let us assume that for any initial position x there is a game value in pure strategies and that it is a constantly differentiated function of the initial position.

Lemma 1. If in the game $G(\xi, \eta)$ is a situation of equilibrium in pure strategies and the function $V(x)$ representing the game value for survival with the initial position x , which is constantly differentiated, then it satisfies the experimental-differential equation

$$\max_{\varphi_1} \min_{\varphi_2} \left[\frac{\partial V}{\partial x_1} \varphi_1 + \frac{\partial V}{\partial x_2} \varphi_2 + \frac{\partial V}{\partial x_3} \psi_1 + \frac{\partial V}{\partial x_4} \psi_2 \right] = 0, \quad (2)$$

at the boundary condition

$$V(x) = b(x), \text{ for } x \in M.$$

Using (2) and condition 2 for the strategy it is possible, utilizing the principle of indefinite factors, to reduce our extreme-differential equation to a differential equation in partial derivatives of the first order.

¹G. E. Scarf. ON DIFFERENTIAL GAMES WITH SURVIVAL PAY-OFF. Ann. of Math. Studies No. 39, Princeton, 1957.

For calculation

$$\max_{\varphi_1, \varphi_2} \left[\frac{\partial V}{\partial x_1} \varphi_1 + \frac{\partial V}{\partial x_2} \varphi_2 + \frac{\partial V}{\partial x_3} \varphi_1^* + \frac{\partial V}{\partial x_4} \varphi_2^* \right]$$

under conditions

$$\varphi_1^2 + \varphi_2^2 = v^2(x_1, x_2)$$

and

$$\min_{\psi_1, \psi_2} \left[\frac{\partial V}{\partial x_1} \varphi_1^* + \frac{\partial V}{\partial x_2} \varphi_2^* + \frac{\partial V}{\partial x_3} \psi_1 + \frac{\partial V}{\partial x_4} \psi_2 \right]$$

under condition

$$\psi_1^2 + \psi_2^2 = u^2(x_3, x_4),$$

we use the Lagrange principle of indefinite factors according to which the extreme point should satisfy system

$$\begin{aligned} \frac{\partial V}{\partial x_1} + \lambda_P 2\varphi_1^* &= 0, & \frac{\partial V}{\partial x_3} + \lambda_E 2\psi_1^* &= 0 \\ \frac{\partial V}{\partial x_2} + \lambda_P 2\varphi_2^* &= 0, & \frac{\partial V}{\partial x_4} + \lambda_E 2\psi_2^* &= 0. \end{aligned} \quad (3)$$

From it, after excluding $\lambda_P, \lambda_E, \varphi_2^*, \psi_2^*$, we obtain

$$\begin{aligned} \varphi_1^* \left[\frac{\partial V}{\partial x_1} + \frac{\partial V}{\partial x_2} \cdot \frac{\partial V}{\partial x_2} / \frac{\partial V}{\partial x_1} \right] + \\ + \psi_1^* \left[\frac{\partial V}{\partial x_3} + \frac{\partial V}{\partial x_4} \cdot \frac{\partial V}{\partial x_4} / \frac{\partial V}{\partial x_3} \right] = 0. \end{aligned}$$

From 2 we will immediately obtain also the expression for optimal strategies

$$\begin{aligned} \varphi_1^* &= v(x_1, x_2) \cdot \frac{\partial V}{\partial x_1} / \sqrt{\left(\frac{\partial V}{\partial x_1} \right)^2 + \left(\frac{\partial V}{\partial x_2} \right)^2}, \\ \psi_1^* &= u(x_3, x_4) \cdot \frac{\partial V}{\partial x_3} / \sqrt{\left(\frac{\partial V}{\partial x_3} \right)^2 + \left(\frac{\partial V}{\partial x_4} \right)^2}. \end{aligned} \quad (4)$$

Here, for φ_1^* , the root sign is assumed to be equal to symbol $\frac{\partial V}{\partial x_1}$,
and for ψ_1^* the root sign is assumed to be opposed to $\frac{\partial V}{\partial x_3}$.

If $\frac{\partial V}{\partial x_1} \cdot \frac{\partial V}{\partial x_3} \neq 0$, then

we obtain

$$\frac{\left(\frac{\partial V}{\partial x_1}\right)^2 + \left(\frac{\partial V}{\partial x_2}\right)^2}{\left(\frac{\partial V}{\partial x_3}\right)^2 + \left(\frac{\partial V}{\partial x_4}\right)^2} = \frac{u^2(x_3, x_4)}{v^2(x_1, x_2)}. \quad (5)$$

We come to the conclusion that the game function value $V(x)$ should be the solution of the Cauchy problem for the Equation (5) at the boundary condition $V(x) \big|_M = b(x)$.

If u and v are interpreted as velocities of games \overline{E} and \overline{P} , then the obtained equation has an interesting theoretical-game sense.

"The greater the velocity of the game, the less the winning function at its deviation from the optimal strategy is subjected to change".

It can be shown that the solution of the Cauchy problem for Equation (5) appears to be a sufficient condition of the existence of a constantly differentiated value of the game. This yields the following characteristic theorem:

Theorem. In order for the game $G(\xi, \eta)$ to have a constantly differentiated value in pure strategies, it is necessary and sufficient that the Cauchy problem for the equation

$$\frac{\left(\frac{\partial V}{\partial x_1}\right)^2 + \left(\frac{\partial V}{\partial x_2}\right)^2}{\left(\frac{\partial V}{\partial x_3}\right)^2 + \left(\frac{\partial V}{\partial x_4}\right)^2} = \frac{u^2(x_3, x_4)}{v^2(x_1, x_2)}$$

at the boundary condition

$$V(x) = b(x) \text{ for } x \in M$$

have the solution.

The solution of the Cauchy problem for a general, quasilinear equation in partial derivatives of the first order can be found by the Cauchy method². Here are given specific conditions for the manifold M and functions $v(x)$, $u(x)$, and $b(x)$ where this solution exists. Nevertheless, in numerous concrete problems of pursuit for survival the existence and a constant differentiation of the game function value come from theoretical-game calculations. Then, according to the theorem, a solution of the Cauchy problem for the Equation (5) exists and is used for locating the game value $V(x)$ and the optimal strategies for games \overline{P} and \overline{E} .

²R. Courant. EQUATIONS WITH PARTIAL DERIVATIVES, M., 1964.

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